

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2024

| Contract Details | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Volatility | Delta | Delta Value | Contracts Traded | Open Interest | |
|------------------|---------------|-----------|--------------------|-------|-------------|-------------|--------------|----------------|-----------------------|-------|-------------|------------------|---------------|-----------|
| Derivatives | | | | | | | | | | | | | | |
| AL37 | On 01/02/2024 | | Index Future | 0.00 | 946.46700 | 946.46700 | 0.00000 | 947.06000 | 947.06000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 02/05/2024 | | Index Future | 0.00 | 967.17400 | 967.17400 | 0.00000 | 967.78200 | 967.78200 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 01/08/2024 | | Index Future | 0.00 | 988.50100 | 988.50100 | 0.00000 | 989.12100 | 989.12100 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 07/11/2024 | | Index Future | 0.00 | 1,011.52300 | 1,011.52300 | 0.00000 | 1,012.15300 | 1,012.15300 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL37 | On 06/02/2025 | | Index Future | 0.00 | 1,033.23700 | 1,033.23700 | 0.00000 | 1,033.87800 | 1,033.87800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/02/2024 | | Index Future | 0.00 | 1,096.15200 | 1,096.15200 | 0.00000 | 1,097.04500 | 1,097.04500 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 02/05/2024 | | Index Future | 0.00 | 1,120.13400 | 1,120.13400 | 0.00000 | 1,121.04800 | 1,121.04800 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 01/08/2024 | | Index Future | 0.00 | 1,144.83400 | 1,144.83400 | 0.00000 | 1,145.76700 | 1,145.76700 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 07/11/2024 | | Index Future | 0.00 | 1,171.49600 | 1,171.49600 | 0.00000 | 1,172.44600 | 1,172.44600 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| AL7T | On 06/02/2025 | | Index Future | 0.00 | 1,196.64500 | 1,196.64500 | 0.00000 | 1,197.61100 | 1,197.61100 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 01/02/2024 | | Index Future | 0.00 | 948.76400 | 948.76400 | 0.00000 | 949.35800 | 949.35800 | 0.00 | 0.00 | 0.00 | 0 | 66.00 |
| ALBI | On 02/05/2024 | | Index Future | 0.00 | 969.52200 | 969.52200 | 0.00000 | 970.13000 | 970.13000 | 0.00 | 0.00 | 0.00 | 0 | 38.00 |
| ALBI | On 01/08/2024 | | Index Future | 0.00 | 990.90100 | 990.90100 | 0.00000 | 991.52100 | 991.52100 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 07/11/2024 | | Index Future | 0.00 | 1,013.97800 | 1,013.97800 | 0.00000 | 1,014.60900 | 1,014.60900 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI | On 06/02/2025 | | Index Future | 0.00 | 1,035.74500 | 1,035.74500 | 0.00000 | 1,036.38600 | 1,036.38600 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES26A | On 02/04/2026 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/02/2024 | | Bond Future | 0.00 | 12.19047 | 76.82042 | 0.00000 | 12.18695 | 76.83643 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 02/05/2024 | | Bond Future | 0.00 | 12.31903 | 74.72193 | 0.00000 | 12.31534 | 74.73837 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 01/08/2024 | | Bond Future | 0.00 | 12.45049 | 76.38707 | 0.00000 | 12.44666 | 76.40379 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 07/11/2024 | | Bond Future | 0.00 | 12.61507 | 74.38007 | 0.00000 | 12.61113 | 74.39685 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 06/02/2025 | | Bond Future | 0.00 | 12.78565 | 75.98912 | 0.00000 | 12.78160 | 76.00596 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33 | On 15/09/2033 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES33A | On 15/09/2033 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/02/2024 | | Bond Future | 0.00 | 12.75976 | 72.50625 | 0.00000 | 12.75614 | 72.52536 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 02/05/2024 | | Bond Future | 0.00 | 12.88513 | 69.84825 | 0.00000 | 12.88135 | 69.86786 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 01/08/2024 | | Bond Future | 0.00 | 13.01083 | 71.40442 | 0.00000 | 13.00693 | 71.42433 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 07/11/2024 | | Bond Future | 0.00 | 13.16277 | 68.81433 | 0.00000 | 13.15876 | 68.83440 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 06/02/2025 | | Bond Future | 0.00 | 13.31248 | 70.30092 | 0.00000 | 13.30836 | 70.32116 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| ES42 | On 25/04/2042 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| FRC213 | On 28/02/2031 | | Bond Future | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| FRC214 | On 28/02/2041 | | Bond Future | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 01/02/2024 | | GOVI | 0.00 | 935.20300 | 935.20300 | 0.00000 | 935.81500 | 935.81500 | 0.00 | 0.00 | 0.00 | 0 | 51.00 |
| GOVI | On 02/05/2024 | | GOVI | 0.00 | 955.66400 | 955.66400 | 0.00000 | 956.29000 | 956.29000 | 0.00 | 0.00 | 0.00 | 0 | 672.00 |
| GOVI | On 01/08/2024 | | GOVI | 0.00 | 976.73700 | 976.73700 | 0.00000 | 977.37600 | 977.37600 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 07/11/2024 | | GOVI | 0.00 | 999.48500 | 999.48500 | 0.00000 | 1,000.13400 | 1,000.13400 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI | On 06/02/2025 | | GOVI | 0.00 | 1,020.94100 | 1,020.94100 | 0.00000 | 1,021.60100 | 1,021.60100 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| GVIX | On 01/01/2029 | | LIVE INDEX | 0.00 | 110.00000 | 110.00000 | 0.00000 | 110.00000 | 110.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 01/02/2024 | | Bond Future | 0.00 | 176.22660 | 176.22660 | 0.00000 | 176.23080 | 176.23080 | 0.00 | 0.00 | 0.00 | 0 | 10,358.00 |
| I2025 | On 02/05/2024 | | Bond Future | 0.00 | 180.12600 | 180.12600 | 0.00000 | 180.13052 | 180.13052 | 0.00 | 0.00 | 0.00 | 0 | 8,695.00 |
| I2025 | On 01/08/2024 | | Bond Future | 0.00 | 182.30794 | 182.30794 | 0.00000 | 182.31219 | 182.31219 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2025 | On 07/11/2024 | | Bond Future | 0.00 | 186.59701 | 186.59701 | 0.00000 | 186.60059 | 186.60059 | 0.00 | 0.00 | 0.00 | 0 | 75.00 |
| I2025 | On 31/01/2025 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 01/02/2024 | | Bond Future | 0.00 | 129.12588 | 129.12588 | 0.00000 | 129.22822 | 129.22822 | 0.00 | 0.00 | 0.00 | 0 | 3,450.00 |

| Contract Details | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest | |
|------------------|---------------|-----------|--------------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|-----------|
| I2029 | On 02/05/2024 | | Bond Future | 0.00 | 130.61896 | 130.61896 | 0.00000 | 130.72370 | 130.72370 | | 0.00 | 0.00 | 0.00 | 0 | 7,165.00 |
| I2029 | On 01/08/2024 | | Bond Future | 0.00 | 133.53012 | 133.53012 | 0.00000 | 133.63697 | 133.63697 | | 0.00 | 0.00 | 0.00 | 0 | 728.00 |
| I2029 | On 07/11/2024 | | Bond Future | 0.00 | 135.27342 | 135.27342 | 0.00000 | 135.38211 | 135.38211 | | 0.00 | 0.00 | 0.00 | 0 | 66.00 |
| I2029 | On 06/02/2025 | | Bond Future | 0.00 | 138.20514 | 138.20514 | 0.00000 | 138.31574 | 138.31574 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 31/03/2029 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2031 | On 31/01/2031 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 14/08/2015 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 100.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 01/02/2024 | | Bond Future | 0.00 | 122.14033 | 122.14033 | 0.00000 | 122.02035 | 122.02035 | | 0.00 | 0.00 | 0.00 | 0 | 2,719.00 |
| I2033 | On 02/05/2024 | | Bond Future | 0.00 | 123.37754 | 123.37754 | 0.00000 | 123.25515 | 123.25515 | | 0.00 | 0.00 | 0.00 | 0 | 1,320.00 |
| I2033 | On 01/08/2024 | | Bond Future | 0.00 | 126.12745 | 126.12745 | 0.00000 | 126.00208 | 126.00208 | | 0.00 | 0.00 | 0.00 | 0 | 5,737.00 |
| I2033 | On 07/11/2024 | | Bond Future | 0.00 | 127.59979 | 127.59979 | 0.00000 | 127.47091 | 127.47091 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/02/2025 | | Bond Future | 0.00 | 130.36539 | 130.36539 | 0.00000 | 130.23326 | 130.23326 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 28/02/2033 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 01/02/2024 | | Bond Future | 0.00 | 131.20339 | 131.20339 | 0.00000 | 131.02996 | 131.02996 | | 0.00 | 0.00 | 0.00 | 0 | 779.00 |
| I2038 | On 02/05/2024 | | Bond Future | 0.00 | 134.10660 | 134.10660 | 0.00000 | 133.92938 | 133.92938 | | 0.00 | 0.00 | 0.00 | 0 | 5,213.00 |
| I2038 | On 01/08/2024 | | Bond Future | 0.00 | 135.03370 | 135.03370 | 0.00000 | 134.85237 | 134.85237 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 07/11/2024 | | Bond Future | 0.00 | 138.20991 | 138.20991 | 0.00000 | 138.02389 | 138.02389 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/02/2025 | | Bond Future | 0.00 | 139.09098 | 139.09098 | 0.00000 | 138.90003 | 138.90003 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 31/01/2038 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2043 | On 31/01/2043 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 01/02/2024 | | Bond Future | 0.00 | 115.39621 | 115.39621 | 0.00000 | 115.72693 | 115.72693 | | 0.00 | 0.00 | 0.00 | 0 | 11,523.00 |
| I2046 | On 02/05/2024 | | Bond Future | 0.00 | 115.80613 | 115.80613 | 0.00000 | 116.14436 | 116.14436 | | 0.00 | 0.00 | 0.00 | 0 | 15,355.00 |
| I2046 | On 01/08/2024 | | Bond Future | 0.00 | 118.38715 | 118.38715 | 0.00000 | 118.73264 | 118.73264 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 07/11/2024 | | Bond Future | 0.00 | 118.97464 | 118.97464 | 0.00000 | 119.32751 | 119.32751 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/02/2025 | | Bond Future | 0.00 | 121.55206 | 121.55206 | 0.00000 | 121.91210 | 121.91210 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 31/03/2046 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 01/02/2024 | | Bond Future | 0.00 | 114.89623 | 114.89623 | 0.00000 | 115.26858 | 115.26858 | | 0.00 | 0.00 | 0.00 | 0 | 9,650.00 |
| I2050 | On 02/05/2024 | | Bond Future | 0.00 | 117.43868 | 117.43868 | 0.00000 | 117.81936 | 117.81936 | | 0.00 | 0.00 | 0.00 | 0 | 13,039.00 |
| I2050 | On 01/08/2024 | | Bond Future | 0.00 | 117.75940 | 117.75940 | 0.00000 | 118.14825 | 118.14825 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 07/11/2024 | | Bond Future | 0.00 | 120.52932 | 120.52932 | 0.00000 | 120.92678 | 120.92678 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/02/2025 | | Bond Future | 0.00 | 120.78458 | 120.78458 | 0.00000 | 121.19013 | 121.19013 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 31/12/2050 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2058 | On 31/01/2058 | | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 01/02/2024 | | Index Future | 0.00 | 345.11600 | 345.11600 | 0.00000 | 345.47400 | 345.47400 | | 0.00 | 0.00 | 0.00 | 0 | 192.00 |
| IGOV | On 02/05/2024 | | Index Future | 0.00 | 352.75200 | 352.75200 | 0.00000 | 353.11800 | 353.11800 | | 0.00 | 0.00 | 0.00 | 0 | 430.00 |
| IGOV | On 01/08/2024 | | Index Future | 0.00 | 360.61500 | 360.61500 | 0.00000 | 360.98800 | 360.98800 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 07/11/2024 | | Index Future | 0.00 | 369.10100 | 369.10100 | 0.00000 | 369.48200 | 369.48200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 06/02/2025 | | Index Future | 0.00 | 377.10500 | 377.10500 | 0.00000 | 377.49300 | 377.49300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 17/12/2025 | | Interest Rate Swap | 0.00 | 80.28000 | 80.28000 | 0.00000 | 80.28000 | 80.28000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 16/03/2026 | | Interest Rate Swap | 0.00 | 76.82000 | 76.82000 | 0.00000 | 76.82000 | 76.82000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 15/06/2026 | | Interest Rate Swap | 0.00 | 75.24000 | 75.24000 | 0.00000 | 75.24000 | 75.24000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 21/09/2026 | | Interest Rate Swap | 0.00 | 77.27000 | 77.27000 | 0.00000 | 77.27000 | 77.27000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 21/12/2026 | | Interest Rate Swap | 0.00 | 81.30000 | 81.30000 | 0.00000 | 81.30000 | 81.30000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 15/03/2027 | | Interest Rate Swap | 0.00 | 79.80000 | 79.80000 | 0.00000 | 79.80000 | 79.80000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 21/06/2027 | | Interest Rate Swap | 0.00 | 81.86000 | 81.86000 | 0.00000 | 81.86000 | 81.86000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 20/09/2027 | | Interest Rate Swap | 0.00 | 87.61000 | 87.61000 | 0.00000 | 87.61000 | 87.61000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 20/12/2027 | | Interest Rate Swap | 0.00 | 87.94000 | 87.94000 | 0.00000 | 87.94000 | 87.94000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 22/03/2028 | | Interest Rate Swap | 0.00 | 80.89000 | 80.89000 | 0.00000 | 80.89000 | 80.89000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|------------|-------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| IS10 | On 20/06/2028 | Interest Rate Swap | 0.00 | 88.68000 | 88.68000 | 0.00000 | 88.68000 | 88.68000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IS10 | On 19/09/2028 | Interest Rate Swap | 0.00 | 92.02000 | 92.02000 | 0.00000 | 92.02000 | 92.02000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IVC038 | On 31/01/2038 | Bond Future | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IVC210 | On 31/03/2028 | Bond Future | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| J186 | On 21/12/2026 | Interest Rate Swap | 0.00 | 8.68300 | 8.68300 | 0.00000 | 8.68300 | 8.68300 | | | 15.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/01/2024 | Jibar Tradeable Future | 0.00 | 8.40000 | 91.60000 | 0.00000 | 8.40000 | 8.40000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 21/02/2024 | Jibar Tradeable Future | 0.00 | 8.35000 | 91.65000 | 0.00000 | 8.35400 | 91.64600 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 20/03/2024 | Jibar Tradeable Future | 0.00 | 8.34000 | 91.66000 | 0.00000 | 8.35000 | 91.65000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/04/2024 | Jibar Tradeable Future | 0.00 | 8.27000 | 91.73000 | 0.00000 | 8.26800 | 91.73200 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 15/05/2024 | Jibar Tradeable Future | 0.00 | 8.24000 | 91.76000 | 0.00000 | 8.23000 | 91.77000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/06/2024 | Jibar Tradeable Future | 0.00 | 8.15000 | 91.85000 | 0.00000 | 8.10000 | 91.90000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/07/2024 | Jibar Tradeable Future | 0.00 | 8.15000 | 91.85000 | 0.00000 | 8.10000 | 91.90000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/09/2024 | Jibar Tradeable Future | 0.00 | 7.94000 | 92.06000 | 0.00000 | 7.90000 | 92.10000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/12/2024 | Jibar Tradeable Future | 0.00 | 7.59000 | 92.41000 | 0.00000 | 7.60800 | 92.39200 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 19/03/2025 | Jibar Tradeable Future | 0.00 | 7.54000 | 92.46000 | 0.00000 | 7.56000 | 92.44000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 18/06/2025 | Jibar Tradeable Future | 0.00 | 7.35000 | 92.65000 | 0.00000 | 7.37900 | 92.62100 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/09/2025 | Jibar Tradeable Future | 0.00 | 7.39000 | 92.61000 | 0.00000 | 7.41100 | 92.58900 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| JIBAR FUTURE | On 17/12/2025 | Jibar Tradeable Future | 0.00 | 7.45000 | 92.55000 | 0.00000 | 7.48000 | 92.52000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 01/02/2024 | Bond Future | 0.00 | 8.68464 | 105.85495 | 0.00000 | 8.67955 | 105.86801 | | | 2.89 | 0.00 | 0.00 | 0 | 32,993.00 |
| R186 | On 02/05/2024 | Bond Future | 0.00 | 8.66153 | 108.17091 | 0.00000 | 8.65582 | 108.18442 | | | 2.80 | 0.00 | 0.00 | 0 | 84,371.00 |
| R186 | On 02/05/2024 | Bond Future | 9.73 Call | 2,565.90000 | 2.56590 | 0.00000 | 2,579.74000 | 2.57974 | 2,565.900 | 3.34 | 0.91 | 0.00 | 0 | 2,030.00 | |
| R186 | On 02/05/2024 | Bond Future | 10.40 Put | 18.46000 | 0.01846 | 0.00000 | 18.73000 | 0.01873 | 18.460 | 3.69 | (0.02) | 0.00 | 0 | 2,030.00 | |
| R186 | On 01/08/2024 | Bond Future | 0.00 | 8.62549 | 105.24723 | 0.00000 | 8.61918 | 105.26087 | | | 2.82 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 07/11/2024 | Bond Future | 0.00 | 8.60423 | 107.69527 | 0.00000 | 8.59724 | 107.70880 | | | 2.64 | 0.00 | 0.00 | 0 | 44,528.00 |
| R186 | On 06/02/2025 | Bond Future | 0.00 | 8.59347 | 104.68699 | 0.00000 | 8.58567 | 104.70042 | | | 2.49 | 0.00 | 0.00 | 0 | 0.00 |
| R186 | On 21/12/2026 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186/R157 | On 21/12/2026 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186/R207 | On 21/12/2026 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R186/R208 | On 21/12/2026 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 01/02/2024 | Bond Future | 0.00 | 258.77052 | 258.77052 | 0.00000 | 259.14309 | 259.14309 | | | 0.00 | 0.00 | 0.00 | 0 | 4,741.00 |
| R202 | On 02/05/2024 | Bond Future | 0.00 | 264.49644 | 264.49644 | 0.00000 | 264.87743 | 264.87743 | | | 0.00 | 0.00 | 0.00 | 0 | 4,858.00 |
| R202 | On 01/08/2024 | Bond Future | 0.00 | 265.31321 | 265.31321 | 0.00000 | 265.70218 | 265.70218 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/11/2024 | Bond Future | 0.00 | 271.55442 | 271.55442 | 0.00000 | 271.95160 | 271.95160 | | | 0.00 | 0.00 | 0.00 | 0 | 6.00 |
| R202 | On 06/02/2025 | Bond Future | 0.00 | 272.22714 | 272.22714 | 0.00000 | 272.63130 | 272.63130 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 07/12/2033 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 01/02/2024 | Bond Future | 0.00 | 9.72911 | 92.42297 | 0.00000 | 9.71458 | 92.48460 | | | 6.42 | 0.00 | 277,268.91 | 3 | 40,529.00 |
| R2030 | On 01/02/2024 | Bond Future | 9.57 Call | 77.71000 | 0.07771 | 0.00000 | 105.40000 | 0.10540 | 77.710 | 5.92 | 0.19 | 0.00 | 0 | 400.00 | |
| R2030 | On 01/02/2024 | Bond Future | 9.89 Call | 785.32000 | 0.78532 | 0.00000 | 851.23000 | 0.85123 | 785.320 | 6.77 | 0.79 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 9.93 Call | 924.43000 | 0.92443 | 0.00000 | 990.97000 | 0.99097 | 924.430 | 6.87 | 0.83 | 0.00 | 0 | 1,360.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.00 Call | 1,182.97000 | 1.18297 | 0.00000 | 1,249.43000 | 1.24943 | 1,182.970 | 7.05 | 0.90 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.07 Call | 1,454.37000 | 1.45437 | 0.00000 | 1,519.93000 | 1.51993 | 1,454.370 | 7.21 | 0.94 | 0.00 | 0 | 400.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.16 Call | 1,814.23000 | 1.81423 | 0.00000 | 1,878.43000 | 1.87843 | 1,814.230 | 7.42 | 0.97 | 0.00 | 0 | 200.00 | |
| R2030 | On 01/02/2024 | Bond Future | 10.39 Call | 2,750.32000 | 2.75032 | 0.00000 | 2,812.48000 | 2.81248 | 2,750.320 | 7.92 | 1.00 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/02/2024 | Bond Future | 11.00 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | | 9.12 | 0.00 | 0.00 | 0 | 700.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.31 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | | 9.66 | 0.00 | 0.00 | 0 | 1,360.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.75 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | | 10.43 | 0.00 | 0.00 | 0 | 200.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.85 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | | 10.43 | 0.00 | 0.00 | 0 | 500.00 |
| R2030 | On 01/02/2024 | Bond Future | 11.86 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | | 10.43 | 0.00 | 0.00 | 0 | 500.00 |

| Contract Details | | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|------------|-------------|----------|------------|-------------|--------------|----------------|-------------------|------------|-----------|---------------|------------------|---------------|
| R2030 | On 01/02/2024 | Bond Future | 12.10 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 10.43 | 0.00 | 0.00 | 0 | 400.00 |
| R2030 | On 02/05/2024 | Bond Future | 0.00 | 9.77758 | 94.44505 | 0.00000 | 9.76221 | 94.50817 | | | 6.60 | 0.00 | 57,233,700.30 | 606 | 131,379.00 |
| R2030 | On 02/05/2024 | Bond Future | 9.66 Call | 1,056.36000 | 1.05636 | 0.00000 | 1,091.30000 | 1.09130 | 1,056.360 | 6.56 | 0.45 | 0.00 | 0 | 1,000.00 | |
| R2030 | On 02/05/2024 | Bond Future | 10.16 Call | 2,249.37000 | 2.24937 | 0.00000 | 2,298.88000 | 2.29888 | 2,249.370 | 6.88 | 0.69 | 0.00 | 0 | 1,000.00 | |
| R2030 | On 02/05/2024 | Bond Future | 10.62 Call | 3,686.19000 | 3.68619 | 0.00000 | 3,743.61000 | 3.74361 | 3,686.190 | 7.25 | 0.84 | 0.00 | 0 | 500.00 | |
| R2030 | On 02/05/2024 | Bond Future | 10.82 Call | 4,369.51000 | 4.36951 | 0.00000 | 4,428.93000 | 4.42893 | 4,369.510 | 7.42 | 0.88 | 0.00 | 0 | 1,080.00 | |
| R2030 | On 02/05/2024 | Bond Future | 11.12 Call | 5,430.14000 | 5.43014 | 0.00000 | 5,491.43000 | 5.49143 | 5,430.140 | 7.68 | 0.93 | 0.00 | 0 | 500.00 | |
| R2030 | On 02/05/2024 | Bond Future | 11.94 Put | 20.12000 | 0.02012 | 0.00000 | 19.97000 | 0.01997 | 20.120 | 8.23 | (0.01) | 0.00 | 0 | 1,000.00 | |
| R2030 | On 02/05/2024 | Bond Future | 12.38 Put | 5.37000 | 0.00537 | 0.00000 | 5.36000 | 0.00536 | 5.370 | 8.23 | 0.00 | 0.00 | 0 | 1,080.00 | |
| R2030 | On 02/05/2024 | Bond Future | 13.15 Put | 0.37000 | 0.00037 | 0.00000 | 0.37000 | 0.00037 | 0.370 | 8.23 | 0.00 | 0.00 | 0 | 500.00 | |
| R2030 | On 01/08/2024 | Bond Future | 0.00 | 9.82708 | 92.52179 | 0.00000 | 9.81085 | 92.58614 | | 6.77 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 07/11/2024 | Bond Future | 0.00 | 9.89055 | 94.67354 | 0.00000 | 9.87339 | 94.73899 | | 6.40 | 0.00 | 0.00 | 0 | 1,652.00 | |
| R2030 | On 06/02/2025 | Bond Future | 0.00 | 9.96173 | 92.69240 | 0.00000 | 9.94358 | 92.75893 | | 6.02 | 0.00 | 0.00 | 0 | 0.00 | |
| R2030 | On 31/01/2030 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 01/02/2024 | Bond Future | 0.00 | 10.61127 | 90.21663 | 0.00000 | 10.59209 | 90.31096 | | 8.00 | 0.00 | 90,216.63 | 1 | 22,600.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.01 Call | 0.00000 | 0.00000 | 0.00000 | 0.01000 | 0.00001 | | 5.55 | 0.00 | 0.00 | 0 | 1,200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.59 Call | 321.92000 | 0.32192 | 0.00000 | 392.65000 | 0.39265 | 321.920 | 7.46 | 0.46 | 0.00 | 0 | 500.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.76 Call | 863.29000 | 0.86329 | 0.00000 | 957.16000 | 0.95716 | 863.290 | 8.03 | 0.77 | 0.00 | 0 | 1,200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.78 Call | 941.18000 | 0.94118 | 0.00000 | 1,036.20000 | 1.03620 | 941.180 | 8.09 | 0.80 | 0.00 | 0 | 200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.85 Put | 66.92000 | 0.06692 | 0.00000 | 69.86000 | 0.06986 | 66.920 | 8.31 | (0.13) | 0.00 | 0 | 17,000.00 | |
| R2032 | On 01/02/2024 | Bond Future | 10.90 Call | 1,448.19000 | 1.44819 | 0.00000 | 1,545.89000 | 1.54589 | 1,448.190 | 8.46 | 0.91 | 0.00 | 0 | 8,500.00 | |
| R2032 | On 01/02/2024 | Bond Future | 11.09 Call | 2,319.99000 | 2.31999 | 0.00000 | 2,416.20000 | 2.41620 | 2,319.990 | 9.03 | 0.98 | 0.00 | 0 | 500.00 | |
| R2032 | On 01/02/2024 | Bond Future | 11.33 Put | 0.64000 | 0.00064 | 0.00000 | 1.02000 | 0.00102 | 0.640 | 9.69 | 0.00 | 0.00 | 0 | 17,000.00 | |
| R2032 | On 01/02/2024 | Bond Future | 11.35 Put | 0.52000 | 0.00052 | 0.00000 | 0.83000 | 0.00083 | 0.520 | 9.74 | 0.00 | 0.00 | 0 | 8,500.00 | |
| R2032 | On 01/02/2024 | Bond Future | 11.55 Put | 0.06000 | 0.00006 | 0.00000 | 0.11000 | 0.00011 | 0.060 | 10.26 | 0.00 | 0.00 | 0 | 8,500.00 | |
| R2032 | On 01/02/2024 | Bond Future | 11.75 Put | 0.01000 | 0.00001 | 0.00000 | 0.01000 | 0.00001 | 0.010 | 10.77 | 0.00 | 0.00 | 0 | 200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 12.50 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 12.40 | 0.00 | 0.00 | 0 | 200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 12.62 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 12.66 | 0.00 | 0.00 | 0 | 1,200.00 | |
| R2032 | On 01/02/2024 | Bond Future | 12.73 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 12.90 | 0.00 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/05/2024 | Bond Future | 0.00 | 10.68786 | 88.02877 | 0.00000 | 10.66777 | 88.12531 | | 8.76 | 0.00 | 88,028.77 | 1 | 144,690.00 | |
| R2032 | On 02/05/2024 | Bond Future | 10.36 Call | 878.91000 | 0.87891 | 0.00000 | 920.33000 | 0.92033 | 878.910 | 8.42 | 0.35 | 0.00 | 0 | 1,000.00 | |
| R2032 | On 02/05/2024 | Bond Future | 10.57 Call | 1,301.13000 | 1.30113 | 0.00000 | 1,353.10000 | 1.35310 | 1,301.130 | 8.60 | 0.45 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/05/2024 | Bond Future | 10.59 Call | 1,346.84000 | 1.34684 | 0.00000 | 1,399.80000 | 1.39980 | 1,346.840 | 8.61 | 0.46 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/05/2024 | Bond Future | 10.65 Call | 1,489.47000 | 1.48947 | 0.00000 | 1,545.34000 | 1.54534 | 1,489.470 | 8.67 | 0.49 | 0.00 | 0 | 1,550.00 | |
| R2032 | On 02/05/2024 | Bond Future | 10.86 Call | 2,052.11000 | 2.05211 | 0.00000 | 2,117.46000 | 2.11746 | 2,052.110 | 8.88 | 0.59 | 0.00 | 0 | 1,000.00 | |
| R2032 | On 02/05/2024 | Bond Future | 11.09 Call | 2,767.72000 | 2.76772 | 0.00000 | 2,841.83000 | 2.84183 | 2,767.720 | 9.13 | 0.69 | 0.00 | 0 | 500.00 | |
| R2032 | On 02/05/2024 | Bond Future | 11.21 Put | 713.32000 | 0.71332 | 0.00000 | 694.70000 | 0.69470 | 713.320 | 9.27 | (0.27) | 0.00 | 0 | 500.00 | |
| R2032 | On 02/05/2024 | Bond Future | 11.35 Call | 3,674.17000 | 3.67417 | 0.00000 | 3,755.88000 | 3.75588 | 3,674.170 | 9.43 | 0.78 | 0.00 | 0 | 1,550.00 | |
| R2032 | On 02/05/2024 | Bond Future | 11.81 Put | 261.01000 | 0.26101 | 0.00000 | 254.50000 | 0.25450 | 261.010 | 9.97 | (0.12) | 0.00 | 0 | 500.00 | |
| R2032 | On 02/05/2024 | Bond Future | 12.90 Put | 33.67000 | 0.03367 | 0.00000 | 33.07000 | 0.03307 | 33.670 | 11.06 | (0.02) | 0.00 | 0 | 1,000.00 | |
| R2032 | On 02/05/2024 | Bond Future | 13.18 Put | 16.14000 | 0.01614 | 0.00000 | 15.89000 | 0.01589 | 16.140 | 11.06 | (0.01) | 0.00 | 0 | 500.00 | |
| R2032 | On 02/05/2024 | Bond Future | 13.35 Put | 10.08000 | 0.01008 | 0.00000 | 9.93000 | 0.00993 | 10.080 | 11.06 | (0.01) | 0.00 | 0 | 1,550.00 | |
| R2032 | On 01/08/2024 | Bond Future | 0.00 | 10.76611 | 89.96947 | 0.00000 | 10.74512 | 90.06797 | | 8.72 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 07/11/2024 | Bond Future | 0.00 | 10.86795 | 87.89523 | 0.00000 | 10.84595 | 87.99564 | | 8.65 | 0.00 | 0.00 | 0 | 1,526.00 | |
| R2032 | On 07/11/2024 | Bond Future | 11.64 Call | 4,853.58000 | 4.85358 | 0.00000 | 4,928.54000 | 4.92854 | 4,853.580 | 9.22 | 0.70 | 0.00 | 0 | 1,615.00 | |
| R2032 | On 07/11/2024 | Bond Future | 13.36 Put | 310.32000 | 0.31032 | 0.00000 | 304.46000 | 0.30446 | 310.320 | 10.54 | (0.08) | 0.00 | 0 | 1,615.00 | |
| R2032 | On 06/02/2025 | Bond Future | 0.00 | 10.97443 | 89.77753 | 0.00000 | 10.95140 | 89.87981 | | 7.52 | 0.00 | 0.00 | 0 | 0.00 | |
| R2032 | On 31/03/2032 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 | |

| Contract Details | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|--------|----------------|------------------|---------------|
| R2035 | On 01/02/2024 | Bond Future | 0.00 | 11.39813 | 88.24410 | 0.00000 | 11.38424 | 88.32065 | | 10.11 | 0.00 | 352,976.40 | 4 | 18,035.00 |
| R2035 | On 01/02/2024 | Bond Future | 10.62 Call | 0.01000 | 0.00001 | 0.00000 | 0.05000 | 0.00005 | 0.010 | 9.03 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | 11.12 Call | 52.18000 | 0.05218 | 0.00000 | 75.63000 | 0.07563 | 52.180 | 9.58 | 0.10 | 0.00 | 0 | 400.00 |
| R2035 | On 01/02/2024 | Bond Future | 13.46 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 13.15 | 0.00 | 0.00 | 0 | 400.00 |
| R2035 | On 02/05/2024 | Bond Future | 0.00 | 11.49058 | 85.66369 | 0.00000 | 11.47611 | 85.74205 | | 10.39 | 0.00 | 342,654.76 | 4 | 159,039.00 |
| R2035 | On 01/08/2024 | Bond Future | 0.00 | 11.58388 | 87.55244 | 0.00000 | 11.56884 | 87.63241 | | 10.36 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 07/11/2024 | Bond Future | 0.00 | 11.70515 | 85.07388 | 0.00000 | 11.68950 | 85.15534 | | 10.59 | 0.00 | 0.00 | 0 | 19,875.00 |
| R2035 | On 06/02/2025 | Bond Future | 0.00 | 11.83128 | 86.89629 | 0.00000 | 11.81501 | 86.97917 | | 9.41 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 28/02/2035 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 01/02/2024 | Bond Future | 0.00 | 11.83316 | 78.29993 | 0.00000 | 11.82425 | 78.34880 | | 11.55 | 0.00 | 0.00 | 0 | 81,580.00 |
| R2037 | On 01/02/2024 | Bond Future | 12.09 Call | 1,475.22000 | 1.47522 | 0.00000 | 1,536.59000 | 1.53659 | 1,475.220 | 11.70 | 0.87 | 0.00 | 0 | 2,500.00 |
| R2037 | On 01/02/2024 | Bond Future | 12.93 Put | 0.01000 | 0.00001 | 0.00000 | 0.02000 | 0.00002 | 0.010 | 13.15 | 0.00 | 0.00 | 0 | 2,500.00 |
| R2037 | On 01/02/2024 | Bond Future | 13.93 Put | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.00000 | | 14.97 | 0.00 | 0.00 | 0 | 2,500.00 |
| R2037 | On 02/05/2024 | Bond Future | 0.00 | 11.93825 | 80.01304 | 0.00000 | 11.92898 | 80.06307 | | 11.29 | 0.00 | 86,174,044.08 | 1,077 | 80,707.00 |
| R2037 | On 01/08/2024 | Bond Future | 0.00 | 12.04810 | 77.52115 | 0.00000 | 12.03848 | 77.57218 | | 11.89 | 0.00 | 0.00 | 0 | 72,241.00 |
| R2037 | On 01/08/2024 | Bond Future | 12.11 Call | 2,841.70000 | 2.84170 | 0.00000 | 2,876.22000 | 2.87622 | 2,841.700 | 12.05 | 0.54 | 0.00 | 0 | 1,383.00 |
| R2037 | On 01/08/2024 | Bond Future | 13.17 Put | 924.77000 | 0.92477 | 0.00000 | 919.99000 | 0.91999 | 924.770 | 13.61 | (0.21) | 0.00 | 0 | 1,383.00 |
| R2037 | On 01/08/2024 | Bond Future | 13.82 Put | 496.83000 | 0.49683 | 0.00000 | 495.03000 | 0.49503 | 496.830 | 14.54 | (0.12) | 0.00 | 0 | 1,383.00 |
| R2037 | On 07/11/2024 | Bond Future | 0.00 | 12.17241 | 79.32338 | 0.00000 | 12.16245 | 79.37525 | | 11.80 | 0.00 | 0.00 | 0 | 9,175.00 |
| R2037 | On 06/02/2025 | Bond Future | 0.00 | 12.29948 | 76.76187 | 0.00000 | 12.28917 | 76.81456 | | 12.08 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 31/01/2037 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 06/10/2015 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 100.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 01/02/2024 | Bond Future | 0.00 | 12.15353 | 78.13304 | 0.00000 | 12.14969 | 78.15518 | | 12.28 | 0.00 | 0.00 | 0 | 26,562.00 |
| R2040 | On 02/05/2024 | Bond Future | 0.00 | 12.26380 | 79.84247 | 0.00000 | 12.25980 | 79.86517 | | 12.02 | 0.00 | 87,906,559.47 | 1,101 | 132,784.00 |
| R2040 | On 01/08/2024 | Bond Future | 0.00 | 12.37903 | 77.09647 | 0.00000 | 12.37489 | 77.11957 | | 12.70 | 0.00 | 0.00 | 0 | 2,992.00 |
| R2040 | On 07/11/2024 | Bond Future | 0.00 | 12.50831 | 78.88862 | 0.00000 | 12.50406 | 78.91192 | | 12.65 | 0.00 | 0.00 | 0 | 8,697.00 |
| R2040 | On 06/02/2025 | Bond Future | 0.00 | 12.63977 | 76.06696 | 0.00000 | 12.63541 | 76.09043 | | 13.14 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 31/01/2040 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 01/02/2024 | Bond Future | 0.00 | 12.26834 | 74.11771 | 0.00000 | 12.25445 | 74.19801 | | 12.99 | 0.00 | 0.00 | 0 | 21,990.00 |
| R2044 | On 01/02/2024 | Bond Future | 13.00 Put | 1.12000 | 0.00112 | 0.00000 | 1.83000 | 0.00183 | 1.120 | 14.45 | 0.00 | 0.00 | 0 | 15,000.00 |
| R2044 | On 01/02/2024 | Bond Future | 13.25 Put | 0.06000 | 0.00006 | 0.00000 | 0.13000 | 0.00013 | 0.060 | 14.94 | 0.00 | 0.00 | 0 | 5,000.00 |
| R2044 | On 02/05/2024 | Bond Future | 0.00 | 12.37616 | 75.73932 | 0.00000 | 12.36173 | 75.82150 | | 12.73 | 0.00 | 151,705,857.96 | 2,003 | 80,010.00 |
| R2044 | On 01/08/2024 | Bond Future | 0.00 | 12.48863 | 73.02800 | 0.00000 | 12.47366 | 73.11190 | | 13.49 | 0.00 | 0.00 | 0 | 26,240.00 |
| R2044 | On 07/11/2024 | Bond Future | 0.00 | 12.61420 | 74.72552 | 0.00000 | 12.59869 | 74.81099 | | 13.45 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/02/2025 | Bond Future | 0.00 | 12.74146 | 71.93986 | 0.00000 | 12.72538 | 72.02692 | | 14.02 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 31/01/2044 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 01/02/2024 | Bond Future | 0.00 | 12.18348 | 77.28517 | 0.00000 | 12.16965 | 77.36719 | | 12.76 | 0.00 | 463,711.02 | 6 | 15,261.00 |
| R2048 | On 02/05/2024 | Bond Future | 0.00 | 12.28166 | 74.52853 | 0.00000 | 12.26731 | 74.61243 | | 13.25 | 0.00 | 447,171.18 | 6 | 245,461.00 |
| R2048 | On 01/08/2024 | Bond Future | 0.00 | 12.38067 | 76.17172 | 0.00000 | 12.36581 | 76.25736 | | 13.26 | 0.00 | 0.00 | 0 | 13,000.00 |
| R2048 | On 07/11/2024 | Bond Future | 0.00 | 12.50359 | 73.49176 | 0.00000 | 12.48817 | 73.57910 | | 14.03 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/02/2025 | Bond Future | 0.00 | 12.62871 | 75.06560 | 0.00000 | 12.61273 | 75.15450 | | 13.77 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 28/02/2048 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 01/02/2024 | Bond Future | 0.00 | 12.19822 | 99.51118 | 0.00000 | 12.18936 | 99.57864 | | 12.96 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 02/05/2024 | Bond Future | 0.00 | 12.30129 | 95.82422 | 0.00000 | 12.29208 | 95.89323 | | 13.47 | 0.00 | 0.00 | 0 | 5,189.00 |
| R2053 | On 01/08/2024 | Bond Future | 0.00 | 12.40557 | 97.93664 | 0.00000 | 12.39602 | 98.00708 | | 13.46 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 07/11/2024 | Bond Future | 0.00 | 12.53086 | 94.34215 | 0.00000 | 12.52096 | 94.41380 | | 14.25 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 06/02/2025 | Bond Future | 0.00 | 12.65535 | 96.36105 | 0.00000 | 12.64510 | 96.43387 | | 13.99 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 31/03/2053 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |

| Contract Details | Strike | Call /Put | MTM | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|-------------------------|---------------|--------------------|------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|----------------|---------------|------------------|---------------|
| R209 | On 01/02/2024 | Bond Future | 0.00 | 11.53716 | 68.08946 | 0.00000 | 11.53317 | 68.10878 | | 11.51 | 0.00 | 0.00 | 0 | 3,872.00 |
| R209 | On 02/05/2024 | Bond Future | 0.00 | 11.62641 | 66.42638 | 0.00000 | 11.62225 | 66.44625 | | 11.81 | 0.00 | 0.00 | 0 | 13,366.00 |
| R209 | On 01/08/2024 | Bond Future | 0.00 | 11.71700 | 67.89085 | 0.00000 | 11.71272 | 67.91101 | | 11.82 | 0.00 | 0.00 | 0 | 1,690.00 |
| R209 | On 07/11/2024 | Bond Future | 0.00 | 11.82811 | 66.31315 | 0.00000 | 11.82371 | 66.33353 | | 12.22 | 0.00 | 0.00 | 0 | 5,237.00 |
| R209 | On 06/02/2025 | Bond Future | 0.00 | 11.94001 | 67.73331 | 0.00000 | 11.93550 | 67.75386 | | 11.45 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 31/03/2036 | Price Contribution | 0.00 | 6.25000 | 93.75000 | 0.00000 | 6.25000 | 93.75000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R209/R157 | On 31/03/2036 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R209/R186 | On 31/03/2036 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R209/R204 | On 31/03/2036 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R209/R208 | On 31/03/2036 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 01/02/2024 | Bond Future | 0.00 | 233.19540 | 233.19540 | 0.00000 | 233.29040 | 233.29040 | | 0.00 | 0.00 | 0.00 | 0 | 300.00 |
| R210 | On 02/05/2024 | Bond Future | 0.00 | 235.10605 | 235.10605 | 0.00000 | 235.20351 | 235.20351 | | 0.00 | 0.00 | 0.00 | 0 | 198.00 |
| R210 | On 01/08/2024 | Bond Future | 0.00 | 240.34584 | 240.34584 | 0.00000 | 240.44509 | 240.44509 | | 0.00 | 0.00 | 0.00 | 0 | 300.00 |
| R210 | On 07/11/2024 | Bond Future | 0.00 | 242.66922 | 242.66922 | 0.00000 | 242.76950 | 242.76950 | | 0.00 | 0.00 | 0.00 | 0 | 60.00 |
| R210 | On 06/02/2025 | Bond Future | 0.00 | 247.92753 | 247.92753 | 0.00000 | 248.02917 | 248.02917 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 31/03/2028 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 01/02/2024 | Bond Future | 0.00 | 10.24081 | 87.05298 | 0.00000 | 10.23160 | 87.09378 | | 7.34 | 0.00 | 0.00 | 0 | 16,380.00 |
| R213 | On 02/05/2024 | Bond Future | 0.00 | 10.30185 | 85.39955 | 0.00000 | 10.29217 | 85.44137 | | 7.94 | 0.00 | 39,710,790.75 | 465 | 22,876.00 |
| R213 | On 01/08/2024 | Bond Future | 0.00 | 10.36193 | 87.28254 | 0.00000 | 10.35181 | 87.32512 | | 7.77 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 07/11/2024 | Bond Future | 0.00 | 10.45119 | 85.75209 | 0.00000 | 10.44059 | 85.79533 | | 7.82 | 0.00 | 0.00 | 0 | 16,191.00 |
| R213 | On 06/02/2025 | Bond Future | 0.00 | 10.54876 | 87.58992 | 0.00000 | 10.53767 | 87.63375 | | 7.01 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 28/02/2031 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R213/R186 | On 28/02/2031 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 01/02/2024 | Bond Future | 0.00 | 12.00798 | 63.24866 | 0.00000 | 12.00411 | 63.26763 | | 12.71 | 0.00 | 0.00 | 0 | 5,809.00 |
| R214 | On 02/05/2024 | Bond Future | 0.00 | 12.10013 | 61.32857 | 0.00000 | 12.09611 | 61.34804 | | 13.15 | 0.00 | 0.00 | 0 | 20,876.00 |
| R214 | On 02/05/2024 | Bond Future | 12.12 Call | 1,684.37000 | 1.68437 | 0.00000 | 1,702.89000 | 1.70289 | 1,684.370 | 12.92 | 0.52 | 0.00 | 0 | 10,000.00 |
| R214 | On 02/05/2024 | Bond Future | 12.14 Call | 1,737.24000 | 1.73724 | 0.00000 | 1,755.95000 | 1.75595 | 1,737.240 | 12.95 | 0.53 | 0.00 | 0 | 6,610.00 |
| R214 | On 02/05/2024 | Bond Future | 12.87 Put | 525.57000 | 0.52557 | 0.00000 | 528.15000 | 0.52815 | 525.570 | 14.32 | (0.20) | 0.00 | 0 | 16,610.00 |
| R214 | On 02/05/2024 | Bond Future | 13.52 Put | 190.79000 | 0.19079 | 0.00000 | 193.00000 | 0.19300 | 190.790 | 15.52 | (0.08) | 0.00 | 0 | 16,610.00 |
| R214 | On 01/08/2024 | Bond Future | 0.00 | 12.19277 | 62.68074 | 0.00000 | 12.18863 | 62.70055 | | 13.16 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 07/11/2024 | Bond Future | 0.00 | 12.30858 | 60.83187 | 0.00000 | 12.30433 | 60.85191 | | 13.85 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/02/2025 | Bond Future | 0.00 | 12.42646 | 62.13495 | 0.00000 | 12.42211 | 62.15515 | | 13.62 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 0.00 | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | 424,792,980.23 | 5,277 | 1,917,186.00 | |
| Grand Total: | | | | | | | | | | | 424,792,980.23 | 5,277 | 1,917,186.00 | |